

AMENDMENTS TO THE SPECIFICATION

Amend the specification of the present application by rewriting as follows the paragraph beginning at page 8, line 19:

In some embodiments, a number of execution quality and analysis reports may be generated based on the detection of trade-through and/or trade-at ~~transaction~~ transactions and/or based on alerts that were generated as described above. This may allow the broker and the broker's customers to monitor and summarize option limit order trading activity and quality. The reports generated may include tabulations of trade-through and/or trade-at data for groups of option limit orders placed by a single customer. The reports generated may also include fulfillment data for the groups of option limit orders. In some embodiments, the fulfillment data may be compared to the trade-through and/or trade-at data. The tabulation of trade-through, trade-at and/or fulfillment data may be based on batch processing of information instead of or in addition to processing of data in real time. The data analyzed to produce the tabulation may be received partly or entirely on a batch basis.

Amend the specification of the present application by rewriting as follows the paragraph beginning at page 26, line 26:

Further processing is indicated at 1108. This further processing may include determining as to each option limit order for which a trade-at or trade-through occurred whether the option limit order was subsequently filled or partially filled. The information regarding filling of traded-at or traded-through orders may be totaled and the resulting figures may be compared to the trade-at/trade-through data. For example, the total filled (by number of contracts, and capped to the extent of trade-ats or trade-throughs) may be divided by the total of trade-ats or trade-throughs (by number of contracts) to obtain a performance or satisfaction measurement that may indicate an extent to which a limit order protection guarantee has been satisfied. The calculation of the performance measurement may be as described above in connection with item ~~206~~ 306 of FIG. 3.